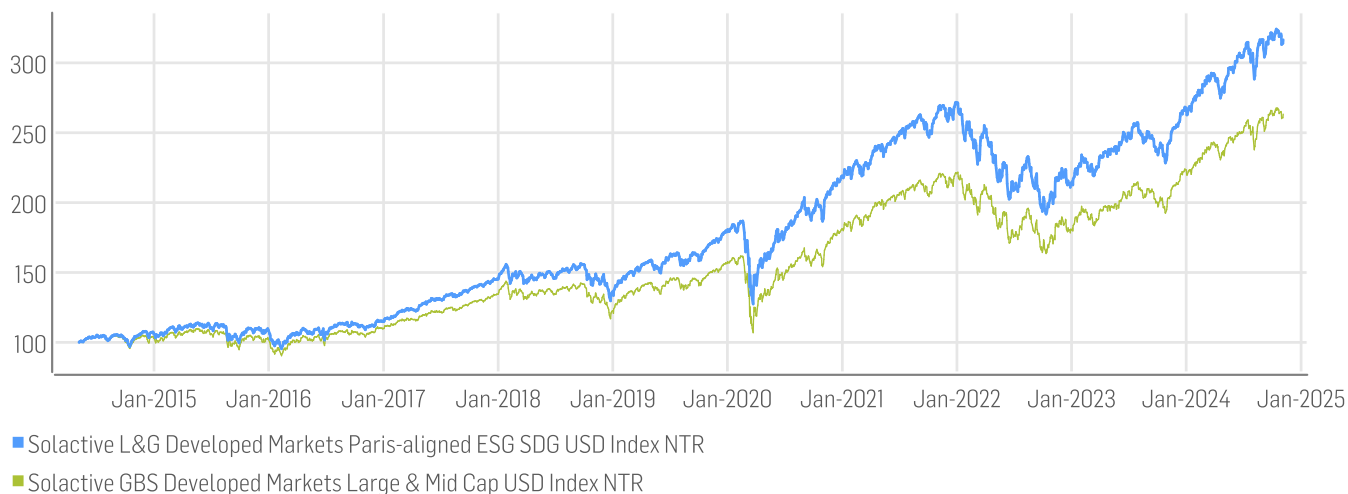


Solactive L&G Developed Markets Paris-aligned ESG SDG USD Index NTR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOB764	Base Value / Base Date	100 Points / 07.05.2014
Bloomberg / Reuters	SDMPAEDN Index/ .SDMPAEDN	Last Price	316.54
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 07.05.2014
Index Members	1092		

FACTSHEET - AS OF 05-Nov-2024
Solactive L&G Developed Markets Paris-aligned ESG SDG USD Index NTR

STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.41%	8.94%	9.43%	29.52%	18.21%	216.54%
Performance (p.a.)						11.60%
Volatility (p.a.)	10.31%	11.79%	12.29%	11.16%	11.57%	14.83%
High	324.21	324.21	324.21	324.21	324.21	324.21
Low	313.06	290.57	288.34	244.43	262.74	95.38
Sharpe Ratio*	-0.94	3.11	1.24	2.25	1.45	0.45
Max. Drawdown	-3.44%	-4.00%	-8.40%	-8.40%	-8.40%	-31.81%
VaR 95 \ 99				-16.6% \ -30.5%		-21.8% \ -43.6%
CVaR 95 \ 99				-25.4% \ -40.6%		-36.3% \ -64.4%

* Up to 31 December 2021, ex-post Sharpe ratios use as input for the risk free rate term the London Inter-Bank Offered rates in the respective currencies of the index and at a term equal to the observation period. From 3 January 2022 onwards, Sharpe ratios will be / are calculated using as reference risk free rate input the overnight replacement rate for these currencies, namely SONIA (for GBP), SOFR (for USD) and EURIBOR Overnight (for EUR).

STATISTICS - GBS - Solactive GBS Developed Markets Large & Mid Cap USD Index NTR

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.19%	9.68%	8.86%	28.80%	17.83%	163.29%
Performance (p.a.)						9.66%
Volatility (p.a.)	9.13%	10.77%	11.48%	10.41%	10.72%	14.67%
High	2235.49	2235.49	2235.49	2235.49	2235.49	2235.49
Low	2172.38	2004.67	1985.81	1709.32	1834.76	755.14
Sharpe Ratio*	-0.78	3.77	1.21	2.35	1.52	0.33
Max. Drawdown	-2.82%	-3.81%	-8.25%	-8.25%	-8.25%	-33.92%
VaR 95 \ 99				-15.2% \ -28.3%		-21.7% \ -42.3%
CVaR 95 \ 99				-24.7% \ -40.9%		-36.0% \ -64.7%

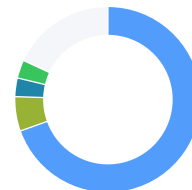
COMPOSITION BY CURRENCIES

- USD 72.1%
- EUR 8.0%
- JPY 6.0%
- GBp 3.3%
- Others 10.6%



COMPOSITION BY COUNTRIES

- US 69.5%
- JP 6.0%
- GB 3.2%
- CH 3.2%
- Others 18.1%



TOP COMPONENTS AS OF 05-Nov-2024

Company	Ticker	Country	Currency	Index Weight (%)
NVIDIA CORP	NVDA UW Equity	US	USD	8.05%
MICROSOFT CORP	MSFT UW Equity	US	USD	6.87%
APPLE INC	AAPL UW Equity	US	USD	6.64%
META PLATFORMS INC	META UW Equity	US	USD	2.16%
BROADCOM INC	AVGO UW Equity	US	USD	1.99%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	1.35%
ELI LILLY & CO	LLY UN Equity	US	USD	1.23%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	1.18%
ALPHABET INC C-SHARES	GOOG UW Equity	US	USD	1.12%
JOHNSON & JOHNSON	JNJ UN Equity	US	USD	0.99%

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